

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
AmeriCredit Automobile Receivables Trust 2020-3	1.06	8/18/26	4,965,000	4,663,583	0.068%
Bayview MSR Opportunity Master Fund Trust 2021-INV2	2.5	6/25/51	10,996,369	9,470,077	0.138%
Bre Grand Islander Timeshare Issuer 2019	3.28	9/26/33	1,879,783	1,765,456	0.026%
California State University	0.56	11/1/24	4,220,000	3,905,546	0.057%
Capital One Prime Auto Receivables Trust 2020-1	1.63	8/15/25	5,155,000	5,008,257	0.073%
Carmax Auto Owner Trust 2021-1	0.34	12/15/25	3,248,022	3,139,774	0.046%
City & County of denver CO Airport System Revenue	0.88	11/15/23	785,000	760,682	0.011%
City & County of denver CO Airport System Revenue	1.12	11/15/24	1,225,000	1,146,891	0.017%
City of Atlanta GA Water & Wastewater Revenue	0.41	11/1/23	670,000	647,507	0.009%
City of Atlanta GA Water & Wastewater Revenue	0.62	11/1/24	670,000	621,569	0.009%
Cnh Equipment Trust 2022	5.15	4/17/28	9,835,000	9,858,968	0.143%
COLT 2021-6 Mortgage Loan Trust	1.91	12/25/66	18,363,993	15,538,938	0.226%
Connecticut Avenue Securities Trust 2022-R01	4.93	12/25/41	10,209,494	10,079,275	0.146%
CSMC 2021-RPL6 Trust	2	10/25/60	9,495,072	8,314,723	0.121%
Dallas Area Rapid Transit	0.54	12/1/23	485,000	466,959	0.007%
Dallas Area Rapid Transit	0.76	12/1/24	380,000	353,311	0.005%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	1,004,140	961,115	0.014%
Enterprise Fleet Financing 2022-4	5.76	10/22/29	12,820,000	12,878,523	0.187%
Fannie Mae Connecticut Avenue Securities	5.24	10/25/30	9,644,662	9,574,541	0.139%
Fannie Mae Connecticut Avenue Securities	5.24	10/25/30	603,703	599,313	0.009%
Fannie Mae Connecticut Avenue Securities	5.59	1/25/30	449,880	449,438	0.007%
Fannie Mae Connecticut Avenue Securities	7.04	2/25/30	5,489,720	5,464,537	0.079%
Fannie Mae REMIC Trust 2001-W4	5.11	1/25/32	103	103	0.000%
Federal Home Loan Mortgage	4.34	10/1/33	83	81	0.000%
Federal Home Loan Mortgage	4.28	11/1/36	15,919	15,585	0.000%
Federal Home Loan Mortgage	2.46	2/1/33	124	122	0.000%
Federal Home Loan Mortgage	2.3	2/1/34	562	550	0.000%
Federal Home Loan Mortgage	3.88	7/1/38	7,088	6,999	0.000%
Federal National Mortgage Assn.	7	10/1/23	110	110	0.000%
Federal National Mortgage Assn.	3.97	10/1/32	5,678	5,588	0.000%
Federal National Mortgage Assn.	4.03	1/1/34	4,706	4,624	0.000%
Federal National Mortgage Assn.	3.97	12/1/32	8,865	8,661	0.000%
Federal National Mortgage Assn.	4.14	12/1/35	3,674	3,600	0.000%
Federal National Mortgage Assn.	3.83	12/1/35	11,082	10,949	0.000%
Federal National Mortgage Assn.	3.59	12/1/35	4,361	4,262	0.000%
Federal National Mortgage Assn.	4.15	12/1/35	1,430	1,402	0.000%
Federal National Mortgage Assn.	2.05	2/1/33	413	404	0.000%
Federal National Mortgage Assn.	3.17	7/1/27	213	210	0.000%
Federal National Mortgage Assn.	3.88	7/1/33	161	159	0.000%
Federal National Mortgage Assn.	3.49	7/1/34	790	774	0.000%
Federal National Mortgage Assn.	3.17	8/1/38	7,791	7,650	0.000%
Federal National Mortgage Assn.	4.1	8/1/38	4,850	4,886	0.000%
Federal National Mortgage Assn.	3.98	9/1/32	692	680	0.000%
Flagstar Mortgage Trust 2021-5INV	2.5	7/25/51	11,791,307	10,080,187	0.146%
Ford Credit Auto Owner Trust 2020-REV1	2.04	8/15/31	2,333,000	2,188,435	0.032%
Ford Credit Auto Owner Trust 2022-D	5.27	5/17/27	9,940,000	10,038,654	0.146%
Freddie Mac STACR REMIC Trust 2022-DNA1	4.93	1/25/42	18,796,861	18,314,224	0.266%
Freddie Mac STACR REMIC Trust 2022-DNA2	5.23	2/25/42	7,987,794	7,855,524	0.114%
Freddie Mac STACR REMIC Trust 2022-DNA3	5.93	4/25/42	16,690,019	16,606,572	0.241%
Freddie Mac STACR REMIC Trust 2022-DNA4	6.13	5/25/42	9,724,267	9,694,141	0.141%
Freddie Mac STACR REMIC Trust 2022-DNA5	6.88	6/25/42	3,529,417	3,570,854	0.052%
Freddie Mac Whole Loan Securities Trust	3.65	12/25/46	889,292	850,523	0.012%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	835,071	754,309	0.011%
Galton Funding Mortgage Trust 2020-H1	2.62	1/25/60	6,158,872	5,449,115	0.079%
Government National Mortgage Assn.	8.5	10/15/24	446	445	0.000%
Government National Mortgage Assn.	8.5	11/20/26	3,997	4,099	0.000%
Government National Mortgage Assn.	8.5	12/20/26	3,294	3,377	0.000%
Government National Mortgage Assn.	8.5	3/20/27	94	94	0.000%
Government National Mortgage Assn.	8.5	4/20/27	160	160	0.000%
Government National Mortgage Assn.	8.5	5/15/25	159	159	0.000%
Government National Mortgage Assn.	8.5	6/20/25	1,510	1,515	0.000%
Government National Mortgage Assn.	8.5	6/20/27	665	667	0.000%
Government National Mortgage Assn.	8.5	7/15/24	999	1,001	0.000%
Government National Mortgage Assn.	8.5	8/20/24	4	4	0.000%
Government National Mortgage Assn.	8.5	9/15/24	1,441	1,440	0.000%

Government National Mortgage Assn.	8.5	9/15/24	4,469	4,469	0.000%
Government National Mortgage Assn.	8.5	9/20/26	37	37	0.000%
Government National Mortgage Association	3.5	5/20/49	2,887,619	2,713,942	0.039%
GS Mortgage-Backed Securities Trust 2021-PJ6	2.5	11/25/51	20,820,921	17,851,504	0.259%
GS Mortgage-Backed Securities Trust 2022-GR1	2.5	6/25/52	23,635,367	20,205,473	0.294%
GS Mortgage-Backed Securities Trust 2022-GR2	2.49	7/25/44	114,307	111,847	0.002%
HPEFS Equipment Trust 2021-2	0.88	9/20/28	11,555,000	10,918,047	0.159%
Hpefs Equipment Trust 2022-3	6.13	8/20/29	5,235,000	5,252,658	0.076%
JP Morgan Mortgage Trust 2019-INV2	3.5	2/25/50	868,746	782,299	0.011%
Mercedes-Benz Auto Receivables Trust 2022-1	5.21	8/16/27	14,045,000	14,166,037	0.206%
METLIFE SECURITIZATION TRUST	3	4/25/55	2,398,205	2,238,884	0.033%
METLIFE SECURITIZATION TRUST 2018-1	3.75	3/25/57	6,743,022	6,331,535	0.092%
Michigan Finance Authority	1.09	6/1/23	1,450,000	1,425,408	0.021%
Michigan Finance Authority	1.38	6/1/24	3,425,000	3,240,536	0.047%
Mill City Mortgage Loan Trust 2017-2	2.75	7/25/59	860,423	846,590	0.012%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	5,019,193	4,595,113	0.067%
Navient Private Education Refi Loan Trust 2021-E	0.97	12/16/69	5,430,271	4,549,043	0.066%
NYMT Loan Trust 2022-CP1	2.04	7/25/61	10,108,031	9,023,649	0.131%
OBX 2019-EXP1 Trust	4	1/25/59	1,287,987	1,209,250	0.018%
OBX 2019-EXP3 Trust	5.29	10/25/59	1,102,064	1,053,042	0.015%
OBX 2019-EXP3 Trust	5.49	10/25/59	1,001,032	958,599	0.014%
OBX 2020-EXP1 Trust	3.5	2/25/60	2,400,936	2,041,579	0.030%
OBX 2020-EXP1 Trust	5.14	2/25/60	756,596	698,081	0.010%
OBX 2020-INV1 Trust	3.5	12/25/49	1,259,482	1,079,588	0.016%
OBX 2022-NQM1 Trust	2.31	11/25/61	8,752,104	7,500,161	0.109%
Oceanview Mortgage Trust 2022-INV1	2.5	12/25/51	10,984,166	9,390,177	0.136%
RES			119,045	119,045	0.002%
Santander Drive Auto Receivables Trust 2020-4	1.01	1/15/26	5,060,889	5,009,932	0.073%
Santander Retail Auto Lease Trust 2022	1.61	1/20/26	6,005,000	5,569,084	0.081%
Sequoia Mortgage Trust 2018-CH1	3.5	3/25/48	857,784	777,144	0.011%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	738,976	681,188	0.010%
Sequoia Mortgage Trust 2018-CH3	4	8/25/48	219,563	212,383	0.003%
SG Residential Mortgage Trust 2021-1	1.16	7/25/61	12,727,310	10,235,192	0.149%
Sierra Timeshare 2019-3 Receivables Funding	2.34	8/20/36	1,581,184	1,494,294	0.022%
State of Illinois	2.84	10/1/23	20,095,000	19,780,025	0.287%
Tobacco Settlement Finance Authority	1.19	6/1/23	2,000,000	1,967,324	0.029%
Tobacco Settlement Finance Authority	1.5	6/1/24	2,680,000	2,541,729	0.037%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	588,401	578,505	0.008%
Towd Point Mortgage Trust 2017-2	2.75	4/25/57	509,659	503,075	0.007%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	7,679,741	7,323,801	0.106%
Towd Point Mortgage Trust 2018-1	3	1/25/58	1,394,159	1,344,267	0.020%
Towd Point Mortgage Trust 2018-5	3.25	7/25/58	2,060,585	1,982,016	0.029%
TRP Government Reserve	4.3		16,985,358	16,985,358	0.247%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/24	673,721,999	648,983,769	9.428%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/25	649,547,724	617,070,337	8.965%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/26	651,095,317	610,300,126	8.866%
U.S. Treasury Inflation Indexed Bonds	1.63	10/15/27	653,420,050	652,501,178	9.479%
U.S. Treasury Inflation Indexed Bonds	0.25	1/15/25	561,585,803	538,683,632	7.826%
U.S. Treasury Inflation Indexed Bonds	0.63	1/15/26	325,694,293	312,513,852	4.540%
U.S. Treasury Inflation Indexed Bonds	0.5	4/15/24	167,563,760	163,008,120	2.368%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/25	595,563,934	567,367,704	8.243%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/26	283,911,137	266,699,024	3.875%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/27	916,187,354	853,199,474	12.395%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/24	45,473,194	44,016,631	0.639%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/26	97,345,269	91,656,655	1.332%
U.S. Treasury Inflation Indexed Bonds	0.38	7/15/27	201,761,837	190,129,006	2.762%
U.S. Treasury Inflation Indexed Bonds	0.63	7/15/32	82,251,107	75,246,911	1.093%
U.S. Treasury Notes	4.5	11/30/24	722,265,000	722,377,854	10.495%
Verizon Master Trust	5.23	11/22/27	12,415,000	12,482,370	0.181%
Verizon Master Trust	0.5	5/20/27	10,716,000	10,066,031	0.146%
Verus Securitization Trust 2021-3	1.05	6/25/66	10,807,042	8,630,598	0.125%
Wells Fargo Mortgage Backed Securities 2021-RR1 Trust	2.5	12/25/50	9,056,864	7,869,356	0.114%
World Omni Auto Receivables Trust 2022-D	5.7	2/15/29	15,865,000	16,306,117	0.237%

Total Investments in Securities

6,805,562,530

Swap Contracts

	Notional Amount	Market Value	% of Net Assets
USD ZCIS 2/21/23 REC CPI	148,955,000	15,815,446	0.230%
ZCIS INFL SWAP USD REC CPI 3YR	66,385,000	7,038,470	0.102%
ZCS INFL SWAP USD REC CPI 3YR	90,615,000	9,597,578	0.139%
USD ZCIS 2/20/23 REC CPI	117,403,000	12,506,589	0.182%

USD ZCIS 2/26/23 REC CPI	84,383,000	9,194,119	0.134%
USD ZCIS 2/21/23 REC CPI	122,539,000	12,991,830	0.189%
USD ZCIS 2/25/23 REC CPI	91,720,000	9,764,970	0.142%
ZCS INFL SWAP USD REC CPI 5YR	201,300,000	16,685,556	0.242%
USD ZCIS 8/2/24 REC CPI	39,667,000	2,328,096	0.034%
USD ZCIS 8/3/24 REC CPI	61,134,000	3,584,103	0.052%
ZCS INFL SWAP USD CPI	77,055,000	(566,046)	(0.008%)
ZCS INFL SWAP USD CPI	153,500,000	8,951,353	0.130%
USD ZCIS 10/5/25 REC CPI	33,145,000	40,967	0.001%
USD ZCIS 10/3/25 REC CPI	51,431,000	(204,130)	(0.003%)
USD ZCIS 10/11/25 REC CPI	33,716,000	(87,729)	(0.001%)
USD ZCIS 8/30/24 REC CPI	77,055,000	(1,097,726)	(0.016%)
USD ZCIS 10/20/24 REC CPI	36,750,000	(245,711)	(0.004%)
USD ZCIS 10/3/25 REC CPI	33,144,000	(154,020)	(0.002%)
USD ZCIS 10/20/24 REC CPI	36,750,000	(238,728)	(0.003%)
USD ZCIS 10/6/25 REC CPI	33,716,000	(79,334)	(0.001%)
USD ZCIS 10/5/25 REC CPI	33,144,000	17,599	0.000%
ZCS INFL SWAP USD CPI	77,055,000	(590,395)	(0.009%)

Total Swap Contracts **105,252,857**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
TUH3 2YR US NOTE FUT MAR 23	1,348	3/31/2023	276,445,314	(1,116,046)	4.016%
UXYH3 UST 10YR ULTRA FUT MAR 23	(2,136)	3/22/2023	(252,648,750)	5,360,748	(3.670%)

Total Futures Contracts **4,244,702**

NET ASSETS **6,883,319,499**

NET ASSET VALUE PER SHARE

Limited Duration Inflation Focused Bond Fund Shares **4.69**
(\$156,745,988 / 33,405,470 Shares Outstanding)

Limited Duration Inflation Focused Bond Fund - I Class Shares **4.65**
(\$888,886,313 / 191,003,559 Shares Outstanding)

Limited Duration Inflation Focused Bond Fund - Z Class Shares **4.63**
(\$5,837,687,198 / 1,260,715,971 Shares Outstanding)

ADR	American Depository Receipts
ADS	American Depository Shares
AR	Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end
ARM	Adjustable Rate Mortgage
BAN	Bond Anticipation Note
CDA	Community Development Administration
CLN	Credit Linked Note
CMO	Collateralized Mortgage Obligation
COP	Certificate of Participation
DOT	Department of Transportation
EFA	Educational Facility Authority
ETC	Equipment Trust Certificate
FDR	Fiduciary Depository Receipt
FRN	Floating Rate Note
GDR	Global Depository Receipts
GDS	Global Depository Shares
GO	General Obligation
HDA	Housing Development Authority
HEFA	Health & Education Facility Authority
HFA	Health Facility Authority
HFC	Housing Finance Corp
HFFA	Health Facility Financing Authority
HHEFA	Health & Higher Education Facility Authority
IDA	Industrial Development Authority/Agency
IDB	Industrial Development Bond
IDC	Industrial Development Corp
IDRB	Industrial Development Revenue Bond
IO	Interest Only security for which the fund receives interest on notional principal (par)
PCR	Pollution Control Revenue
PFA	Public Finance Authority
PIK	Payment-in-kind
PTC	Pass-Through Certificate
RAC	Revenue Anticipation Certificate
RAN	Revenue Anticipation Note
RAW	Revenue Anticipation Warrant
REIT	Real Estate Investment Trust
RIB	Residual interest bond issued by a third party securitization trust and purchased directly through a cash transaction that involved no exchange of previously held securities; rate varies inversely to short-term rates and the rate presented is the effective rate at period-end
STEP	Stepped coupon bond for which the coupon rate of interest will adjust on specified future dates(s)
TAN	Tax Anticipation Note
TAW	Tax Anticipation Warrant
TBA	To Be Announced purchase commitment
TDFA	Trade & Deposit Facility Agreement
TECP	Tax-Exempt Commercial Paper
TRAN	Tax Revenue Anticipation Note
VR	Variable Rate; rate shown is effective rate at period end
VRDN	Variable Rate Demand Note under which the holder has the right to sell the security to the issuer or the issuer's agent at a predetermined price (generally par) on specified dates upon required notification; rate shown is effective rate at period-end

Important Information

The portfolio data contained herein is for informational purposes only and does not constitute a recommendation or an offer for a particular security or investment. Unlike the fund's regulatory filings, the portfolio data and its presentation in this document do not conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation

requirements. The holdings are not audited and the information may differ in certain respects, such as derivatives exposure and security name, from the information found in the complete list of portfolio investments in the semiannual and annual shareholder reports and Form N-Q.